Differentiated End-to-End Internet Services using a Weighted Proportional Fair Sharing TCP

Jon Crowcroft and Philippe Oechslin
University College of London
{jon,p.oechslin}@cs.ucl.ac.uk

February 1, 2008

Abstract

In this document we study the application of weighted proportional fairness to data flows in the Internet. We let the users set the weights of their connections in order to maximise the utility they get from the network. When combined with a pricing scheme where connections are billed by weight and time, such a system is known to maximise the total utility of the network. Our study case is a national Web cache server connected to long distance links. We propose two ways of weighting TCP connections by manipulating some parameters of the protocol and present results from simulations and prototypes. We finally discuss how proportional fairness could be used to implement an Internet with differentiated services.

1 Introduction

1.1 Fairness

Fairness is among the most important properties of data flows in the Internet. Fairness implies that whenever there is congestion at a bottleneck, each flow going through that bottleneck gets a fair share of the available bandwidth. TCP flows, which make up most of the Internet's data flows, achieve at least approximate fairness by using congestion control mechanisms [7] which adapt each TCP's throughput as a function of the congestion.

The most common form of fairness is max-min fairness. In a max-min fair system all connections get the same share of a bottleneck. If a connection can not use all of its share, e.g. because it has a slower rate in an other bottleneck, then the excess capacity is shared fairly among the other connections. In other words, a source that is not able to use more than one Nth of the bottleneck's bandwidth will always be able to send at its maximum rate.

Another form of fairness is proportional fairness. A system is proportionally fair if any change in the distribution of the rates would result in the sum of the

proportional changes being negative. If a source is not able to use one Nth of the bottleneck it may still be allocated less than its maximum, say 5% less, if this allows a larger, say more than 5%, increase of the rate of another connection.

For the exact definition of min-max and proportional fairness see Annex A. For the rest of this paper we will be looking at weighted proportional fairness, where each connection is associated with a price. In that case it is not the rates that are proportionally fair but the amount paid per rate. Thus one connection with the price of two would get the same rate as two connections with a price of one.

Exciting results concerning weighted proportional fairness have been published recently [10]. One of the results is that rate control based on additive increase and multiplicative decrease, as in TCP, achieves proportional fairness. The other result is that in a weighted proportionally fair system where the weights are the prices the users pay per time unit, when each user chooses the price that maximises the utility he or she gets from the network, the system evolves to a state where the total utility of the network is maximised. It is a typical example of local optimisations leading to a global optimum. This property even holds when the exact function relating utility to the bandwidth received by a user is unknown and different for each user. The only constraint on that function is that the utility has to be an increasing, concave and differentiable function of the bandwidth, which happens to be one of the definitions of elastic traffic [15].

1.2 The differentiated services Internet and weighted proportional fairness

The above is a very interesting result in the context of service differentiation in the Internet. Indeed it has been recognised that the needs of the users of the Internet are not all the same and that the current solution which provides the same service to all users is not optimal. Several solutions have been proposed for an Internet with differentiated services [3, 12]. Many solutions aim at providing a small number of service classes (typically two or three) with well defined quality and prices. This is implemented by using multiple queues (one per service class) in most gateways of the network. The price being paid for a given service (e.g. premium service) does not depend on the congestion of the network. The network provider thus has to over-provision its premium service to make sure that there is always enough capacity available. This is usually done by selling only a small fraction of the network capacity for premium service use. The network provider also has to implement some connection acceptance control algorithm (CAC) to makes sure that there are never too many users using the premium service at the same time.

Weighted proportional fairness, where the weight of each flow is given by the price being paid, would allow Internet Service Providers (ISPs) to implement an Internet with differentiated services without the limitations of the solutions cited above. There would be no need for multiple queues in the network or for CAC schemes at the border of the network. The quality perceived per price

payed would vary in function of the congestion of the network, thus always allowing a maximised utilisation of the network.

1.3   Related Work

In the section above, we have cited two proposals for the implementation of differentiated services in the Internet. This is a relatively new field and there other proposals being discussed in the Int-Serv working group of the Internet Engineering Task Force. One of the proposals [16] is similar to our's in the sense that it also aims at providing a fair share of the network capacity to the users. Concerning the behaviour of TCP connections, the work in [2] is somehow related to our work. The authors propose to integrate a group of TCP connections between two end points for better efficiency of HTTP transfers. The integrated group then behaves like a single TCP connection with regard to congestion control. This is orthogonal to our approach of having one connection behaving like N connections to achieve a better quality of service, and one could imagine combining both approaches.

1.4   Goal and Overview

It is the goal of this paper to explore the practical implications of implementing weighted proportional fairness for our specific study case and for the Internet in general. The rest of this document is organised as follows. Section 2 describes the study case. Section 3 describes how proportional fairness can be achieved by adjusting TCP receive buffers in a WWW cache server.[1] The next section presents results for a more general solution consisting in modifying the congestion control algorithm in TCP. Section 5 addresses the problems of billing and policing and makes a proposition of how to introduce weighted proportional fairness in todays Internet. Finally, the last section concludes the paper by discussing the various results in the light of an overall emerging pricing architecture for differentiated services.

2   The UK WWW cache system

The context in which we want to study proportional fairness is the UK World Wide Web caching system. Caches are used in the Internet to accelerate the access to Web pages by storing them in cache servers located close to the end users. This is particularly efficient for pages which would have to be fetched over transoceanic links which are congested most of the time. The UK cache system is made of a few coordinating cache servers scattered throughout the UK. The root server uses a dedicated transatlantic link to fetch data from the US. That dedicated link is usually less congested than the link used for general traffic.

---

[1]Since this work was done, the authors were made aware of a similar approach, published in[8].
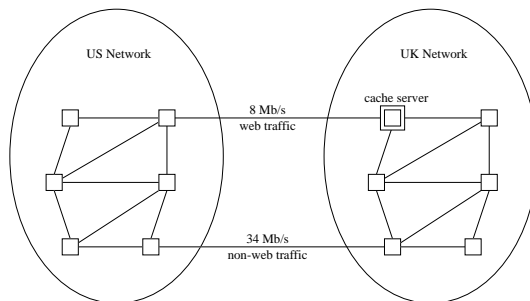
Figure 1: Study case configuration for the UK WWW cache service

This acts as an incentive for people to use the cache which in turn augments its efficiency and thus reduces the total amount of data fetched over the ocean.

If end-to-end weighted proportional fairness is to be provided to the users of the cache service, then obviously the cache server would be an optimal place to implement it. The bottleneck which has to be shared is the transatlantic link to the US. On this link data is flowing towards the cache servers which are thus at the receiving end of the TCP connections.

We do not consider the case where the document is already stored in the cache server as the national network is considered to be uncongestioned.

In the next two sections we will explore two ways of providing weighted proportional fairness. One way consists in modifying the receive buffer of the TCP connections to limit their throughput. The other solution is to modify the aggressiveness of the connection control algorithm in TCP.

3   Limiting the Receive Buffer

The first method we explore hinges on limiting the size of the receive buffers on the main cache server for connections from original servers to the cache server. In Section 4 we will see a second method based on modifications of TCP's congestion control.

3.1   Description

The receive buffer of a TCP socket limits the maximum window that can be advertised by the receiver. As there can never be more than one window worth of data in flight between the sender and the receiver, the receive buffer size limits the throughput T of a TCP connection to

$$T \leq \frac{B_R}{R}$$

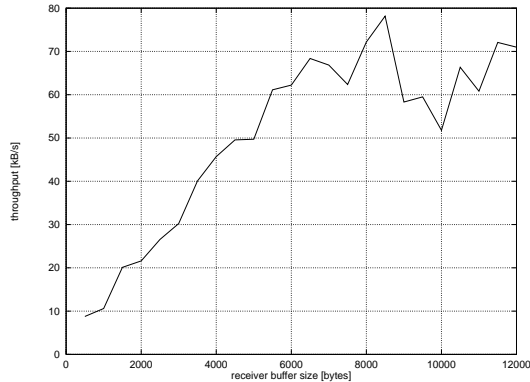where B_R is the receive buffer size and R is the round trip time.

Figure 2: Throughput as a function of the receive buffer size

Limiting the receive buffers of a set of connections terminating at one host provides proportional fairness if all connections share a common bottleneck. Fortunately, in our study case, the bottleneck is the transoceanic link and the Web cache is sitting at the receiving end. In that particular case the solution has the advantage that it only requires modifications on the cache servers and none on the other endpoints of the connections.

The difficulty with limiting the receive buffer is that it sets an absolute maximum to the throughput of a connection. Proportional fairness, however, requires that the bandwidth be set in proportion to a fair share of the available capacity. As the number of connections changes, the fair share changes too. The consequence is that the receive buffer sizes have to be adjusted every time a connection starts or stops. The sum of all receive buffers should be equal to the maximum amount of data that can be in transit. This is equal to the bandwidth of the bottleneck multiplied by the mean RTT of all connections. Call this amount B. Call the price that the user of each connection wants to pay k_i. To achieve proportional fairness each connection should be assigned a buffer of size

$$b_i = B \frac{k_i}{\sum k_j}$$

All buffer sizes have to be adjusted whenever a connection starts, stops or when a user decides to change the price she is paying. This may incur a lot of overhead in a busy cache server. We conjecture that on a large server the total number of connection and the average price being paid will not vary rapidly,thus receive buffers may not have to be adjusted frequently.

Some negotiation mechanism is necessary for the users to indicate to the cache system how much they would like to pay. This will not be necessary every time a document is downloaded. More likely, the price will only be adjusted when the utility perceived by the user changes, for example when the user stops using the web for important work and starts surfing random places.

3.2 Experimental Results

We have implemented a prototype of a cache server with variable receive buffers. Users can select the size of the buffer through a fill-out form on the server. Figure 3.1 shows the throughput obtained when transferring the same amount of data over a long distance link for various buffer sizes. In this experiment we see that the throughput increases linearly with the receive buffer size up to a size of 6kB. At that point the throughput starts to be limited by the losses. The variation of the load in the network explains the evolution of the plot for values above 6kB. It also explains the small non-linearities in the lower part of the plot. The variation of the load in the network causes variations in queue sizes which in turn affect the throughput by varying the round trip time. Note also that TCP receive windows can only be closed at the rate at which packets are received, which limits the rate of adaption of this approach.

The solution provided in this Section works well when all connections share a same bottleneck. For a more general case of a network with multiple bottlenecks we look into a distributed solution to the problem:

4 MulTCP, a schizophrenic TCP

This is our second method for implementing weighted proportional fairness. It is more general as it is not limited to one specific service, web caching and requires modifications on the end systems only.

4.1 How does it work?

MulTCP is a TCP that behaves as if it was a collection of multiple virtual TCPs. To prevent the network from collapsing when congestion occurs, TCP has been provided with mechanisms that will reduce its throughput when losses are detected [7]. From [11, 4] we know that the throughput of a single TCP connection is inversely proportional to both the square root of its loss rate p and to its round trip time R:

$$T = \frac{C}{R\sqrt{p}}$$

where the exact value of C depends on the approximations made. When multiple TCP streams go through a congested gateway, they experience approximately the same loss rate and thus get about the same fair share of the gateway's bandwidth. An equal loss rate can be enforced by advanced queue management techniques like RED. The share of bandwidth given to each connection is then only biased by the round trip times[2]

Our goal is to design a TCP control algorithm which takes a factor N as parameter and results in a TCP connection getting the same share of congested gateways bandwidth as N standard TCPs would get.

---

[2]Note that this bias towards connections with small RTTs actually encourages the use of cache servers. Indeed, even if the cache server has to fetch the document this results in two connections with smaller RTTs than one direct connection with a large RTT.

A TCP goes through different phases when it starts up, experiences loss or gets into some sort of steady state. In any of these phases, our MulTCP has to behave like N concurrent TCP connections would:

Slow start: During slow start a TCP opens its congestion window exponentially by sending two packets for every acknowledgement received. Interestingly, N TCPs doing slow start still send only two packets per acknowledgement received. However, N TCPs would start by sending N single packets, resulting in N acknowledgements being received and $2N$ packets being sent out after one RTT. The same behaviour could be achieved by MulTCP if it sent out N packets at startup and then two packets for every acknowledgement received. This, however, leads to very bursty patterns if N is large. Burst may result in bursts of losses which in turn prevent the connection of rapidly reaching steady state. MulTCP thus uses a smoother option. It starts like a normal TCP by sending a single packet. After that, it sends three packets for each acknowledgement received until it has opened its congestion window as far as N TCPs would have.

After k round trip times N TCPs have a congestion window of $N2^k$. One MulTCP sending three packets for each acknowledgement would have a window of 3^k. Thus they have the same window after k_N round trip times where

$$k_N = \frac{\log N}{\log 3 - \log 2}$$

which happens when the window has a size of

$$w_N = 3^{k_N}$$

The resulting pseudo code looks like this[3] :

```
if (cwnd < ssthresh) { /* slow-start  */
  if (cwnd <= pow(3.0,log(N)/(log(3)-log(2))))
    cwnd += 2;
  else
    cwnd += 1;
}
```

Linear increase: When the congestion window reaches *ssthresh* a TCP increases its window by one packet per RTT or by $\frac{1}{cwnd}$ per packet. N TCPs increase their window by N packets per RTT or $\frac{N}{cwnd}$ per packet.

---

[3]In an optimised implementation the expression containing a power operation and two logarithms could be cached or looked up in a table. Also, if we chose a burstier approach consisting in sending for packets per acknowledgement, the expression would simplify to N^2

Multiplicative decrease: When a TCP notices congestion through the loss of a packet it halves its congestion window, sets *ssthresh* to the new value of the congestion window and goes back to linear increase. When N TCPs are sending data and one packet is lost, only one TCP will halve its window. Thus MulTCP, when it experiences loss, only halves one Nth of its congestion window by setting *cwnd* and *ssthresh* to $\frac{N-0.5}{N}$ of *cwnd* This assumes that at the time of loss all N virtual TCPs had the same values for these variables. This is macroscopically true since the fairness properties also hold between the virtual TCPs. Moreover, looking at this in more detail, we can easily see that N TCPs experiencing a total of k losses randomly distributed amongst them end up with a sum of congestion windows which has a statistical mean of $\left(\frac{N-0.5}{N}\right)^k$. This is equal to the congestion window of a single TCP which reduces its window by $\frac{N-0.5}{N}$ for each loss.

```
if (cwnd < ssthresh)
  cwnd = cwnd/2;
else
  cwnd = cwnd*(N-0.5)/N;
ssthresh = int(cwnd);
```

Note that when the connection is in slow start it is probing the network by doubling the window every RTT. A loss during that phase means that the window is up to two times too large. Not reducing it by two may result in many consecutive losses which in turn may result in a timeout.

Timeout: Timeouts occur when there are too many losses within one RTT, such that not enough acknowledgements are received to keep the sender sending. The protocol stalls, a timeout occurs and transmission restarts with a slow start after the last acknowledged packet. N TCPs are less prone to timeout that one MulTCP. Since the losses are distributed over N connections the probability that one TCP experiences enough losses within one RTT to make it stall is smaller. Moreover, if one TCP should stall, the $N-1$ others can still go on sending. There is not much we can do here to make MulTCP like N TCPs. The fact that it has only one control loop through one sender and one receiver makes it more vulnerable to bursts of losses than N TCPs having N control loops.

The only thing we can do to reflect this is to reduce the slow-start threshold to $\frac{N-0.5}{N}$ of its value rather than halve it. Thus after the slow-start is over the MulTCP will have the same window as N TCPs would after one of them has done a slow-start.

4.2 Hyperinflation and congestion collapse

There is a justified fear that if all users starting paying more for their connections the throughput obtained for a single fair share will become very small. Since a fair share corresponds to a normal TCP connection and throughput is inversely
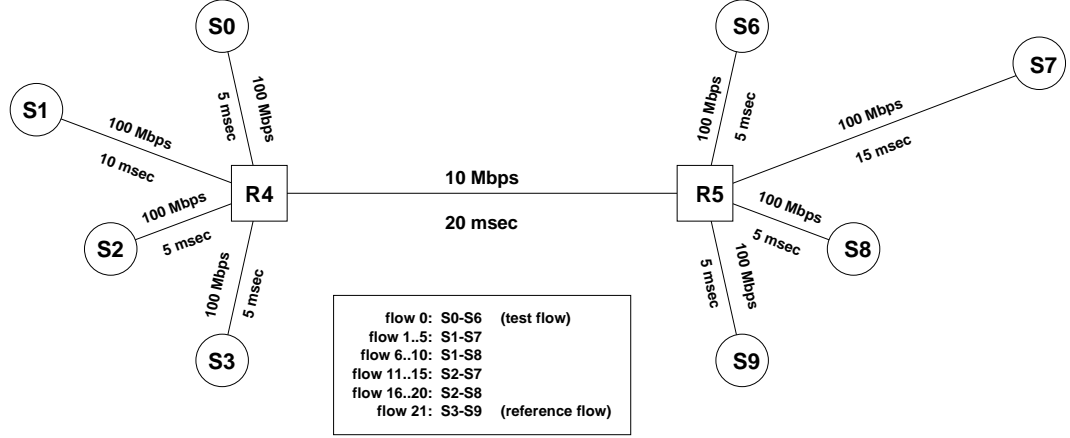
Figure 3: The network used for simulations. The routers use RED with thresh = 5, maxthresh = 15 and limit = 20

proportional to the loss rate this means that the loss rate will be high. If the value of a single fair share becomes small, users may want to buy many shares and thus increase loss and drive the network into congestion collapse.

This scenario can only happen if the price for a single fair share is set too low. Indeed there is a finite amount of money that is spent on the connexions and the average loss rate can be regulated by setting the appropriate price for a fair share.

4.3 Simulation Results

For the steady state, the above modifications lead to a theoretical throughput which is approximatively N times larger than the throughput of one TCP for the same error rate. The development of this result is given in the Annex B.

$$T = \frac{\sqrt{2}\sqrt{N(N-1/4)}B}{R\sqrt{p}} \approx \frac{\sqrt{2}NB}{R\sqrt{p}} \tag{1}$$

Although the theoretical result looks good, practical results from simulation are more interesting. In figure 4 we have plotted the relative throughput of one MulTCP connection against the throughput of a single connection. Both connections share a bottleneck with 20 other TCP flows. The exact setup of the simulation is given in Figure 3. We have applied the MulTCP extensions to four types of TCP, TCP Tahoe, TCP Reno, New Reno and TCP Sack.

For N between one and two, a MulTCP flow gets about N times the throughput of one TCP flow. Except for TCP Sack, however, the throughput does not go above 2.5 for any larger N. This is due to the fact that in our simulations all TCP flows experience timeouts now and then. As we explained above, N TCPs
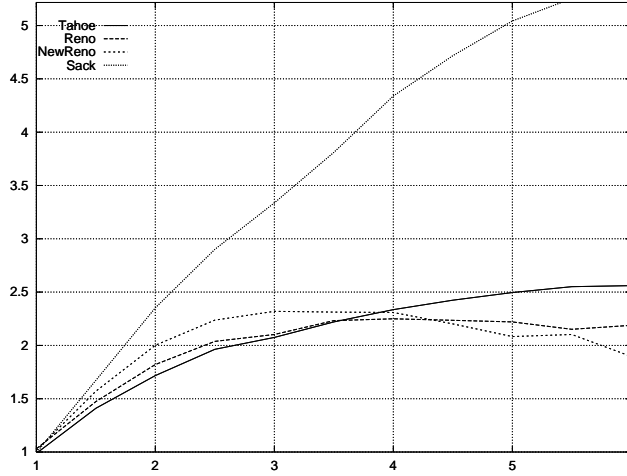
Figure 4: Gain in throughput as a function of N

suffer less from timeouts than one MulTCP. Thanks to its selective acknowledge mechanism, TCP Sack can avoid most of the timeouts due to multiple errors. This is why TCP Sack can increase its rate proportionally to N up to a factor of 10. However, there is a limit to this proportional increase of the rate. There is only a fixed amount of information TCP Sack can send in a selective acknowledgement. When N is too high, MulTCP gets too aggressive and and selective acknowledgement can not cope with the multiple losses occurring.

In an additional simulation we have investigated the effect of more aggressive TCPs on fairness. The network we study is the same as for the first simulation. This time however all the 22 connections have the same parameter N. They should thus all get the same throughput except for the bias due to different RTTs. For different values of N we have measured the throughput of each connection and multiplied each by its RTT to normalise it. We then calculate the standard deviation of the normalised throughput and express it in proportion of its mean rate. The result are shown in Figure 5. We see that for N small, the standard deviation is between 5 and 10 percent of the mean rate. As N increases, the standard deviation of the throughput increases meaning that network is getting less and less fair. This is probably due to the fact that more agressive TCPs are more likely to generate bursts of losses which makes it more difficult for the congestion window to stay close to its average size. Burst of losses may also exarcerbate imperfections of the congestion control mechanism.

5   Billing and Policing

Billing is the set of procedures which are necessary for the network provider to know how much to charge from a user. Policing on the other hand allows the
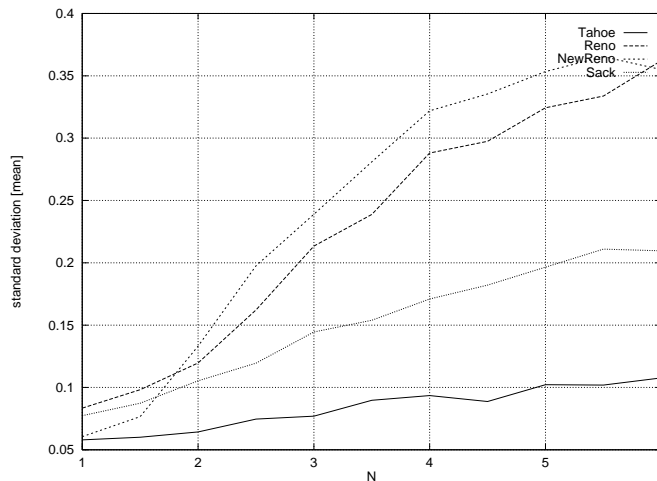
Figure 5: Fairness among MulTCPs as a function of N

service provider to verify that the user really only uses what he is paying for. The theory in [10] calls for billing of connections by duration and weight (N). In the case of Web caches with receive buffer limited flows, billing can be done as a byproduct of the receive buffer allocation, with hierarchical caches allowing for aggregated billing. Policing is not an issue as the device providing different quality of service is owned by the service provider.

If proportional fairness is achieved through use of MulTCP, billing and policing are more difficult. For example, measuring the rates at a bottleneck does not give enough information to know how aggressive a flow is. Indeed, as we see in Figure 6, the fact that a flow only uses a small portion of a bottleneck (1) can be due to the fact that it has to cross a further bottleneck (2). To know exactly what multiplier is being used on a TCP connection one either needs information about all bottlenecks in the network or one can analyse a trace of the flow. This allows to observe the number of packets sent per acknowledgement during slow start and the variation of the transmit window in presence of loss. For an example of a tool doing this for standard TCPs we refer to [13]. The task of analysing all TCP connections is too complex and therefore we have to use aggregation wherever possible.

We propose the following tentative method for billing and policing:

- Policing: Policing is done at random times on random flows. MulTCP flows must declare the N they are using by exchanging a TCP options describing N at connection setup. From a trace of a connection one can verify that the flow did not behave more agressively than it declared to be. By monitoring connection setups one can deduct the average N used by a user during a period of time.
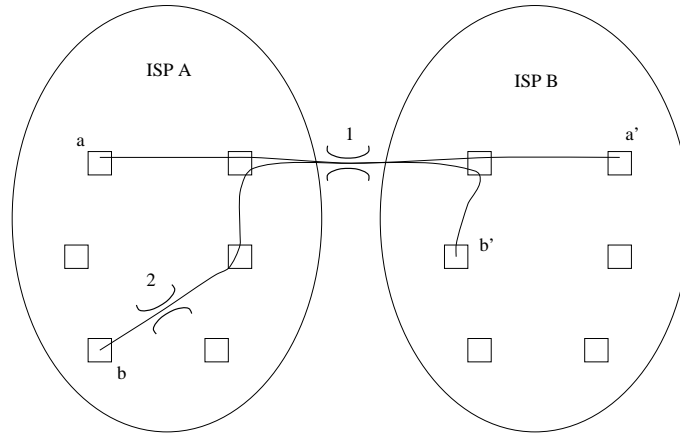
Figure 6: Throughput and bottlenecks in a network.

- ISP-user billing: At regular time interval the user declares the average sum of N of the connections run during the interval. The price is calculated by multiplying the average sum of N by the duration of the interval.

- ISP-ISP billing: At an exchange point, one ISP charges another ISP for the total N used by the traffic being accepted. Indeed, the higher the sum of N of the incoming connections, the more resources will be tied up by that traffic. Again this can be aggregated as the duration of a sampling period times the average of the sum of N of the incoming connections.

Having discussed the details of billing and policing we can now propose an architecture for differentiated services in the Internet using proportional fairness.

5.1 Weighted Proportional Fairness in the Internet, a straw-man architecture

This section describes how weighted proportional fairness could be introduced into the current Internet using MulTCP, taking into acount that it would have to coexist with standard best-effort service.

We limit the usage of MulTCP to users which generate a relatively high amount of traffic, for example all users which have an access link to the Internet with a throughput higher than a given value [4]. Typical users are commercial Web servers. The participating users set a bit in the Type Of Service (TOS) field of the IP packets to indicate that they are part of the proportional fairness scheme. When TCP connections are established with an N larger than 1, the value of N is transmitted as a TCP option in the SYN message. The gateways

[4] Note that HTTP and FTP make the major part of Internet traffic and that a large part of that traffic probably comes from large servers

in the network are provided with two queues, one for best effort and one for Proportional Fair (PF) service. A minimum amount of the network capacity is reserved for traffic of the standard best effort service. The users are requested to declare the average sum of all multipliers per destination ISP at periodic intervals. This information is sufficient for billing. The network provider charges the network usage as the product of the sampling period and the average sum of N used in that period. If the user is a Web server it can in turn charge the clients that downloaded content or charge the advertisers that put advertisement in the content. For policing purposes the ISP analyses the traces of random TCP connections. If a connection is more aggressive than is indicated by the N in the TCP option, the user is penalised for not adhering to the rules. For random time intervals the ISP calculates the average sum of N from the TCP options of the connections from one user to one ISP. If this average doesn't match the average declared by the user, the user is again penalised. [5]

6 Conclusions

Weighted proportional fairness provides selective quality of service without the need for connection acceptance control, reservations or multiple queues in gateways. Moreover, as the network makes no explicit promises to the user (other than who pays more gets more[6]) there is no need for over provisioning. The total capacity of the network is always available to its users and the price per bandwidth depends of the instantaneous demand.

We have seen that the management of the receive buffers is one way to implement weighted proportional fairness when all the flows share a bottleneck and are terminated at the same host. This can be the case for example in a system of Web cache servers. Weighted proportional fairness can also be achieved by modifying TCP's congestion control algorithm. In that case the range of the weight factor seems to be limited when TCPs don't use advanced techniques like selective acknowledgement to avoid timeouts due to bursts of errors. The advantage of using the congestion control algorithm as a means to achieve weighted proportional fairness is that it can be done in a completely distributed manner and independently of where the bottlenecks are located.

In the absence of a policing and pricing scheme, we may see competition between different TCP implementations. It is clear from this and other work

---

[5]In some scenarios, the unfairness users with larger RTTs experience may not be the correct incentive. This is easily factored into pricing directly from equation (1), but would need authenticated (policed) measurement. It may be possible to estimate the RTT at a bottleneck but it is not trivial. One can measure the RTT from the bottleneck to the server, and to the client separately, by looking at the delay between transmission of packet with a given sequence number and its acknowledgement; but this would be for separate sequence number samples in each direction: assuming uncorrelated delay distributions, one could combine these to form a reasonable estimate for comparison of one flow's RTT with another.

[6] at least in the range where MulTCP really acts like N TCPs

that a 'tweaked' Sack-TCP can be more aggressive than prior TCPs, and still be stable. This implies that we need to police SACK users anyway, to be fair to older TCPs. Of course, there should be some incentive for people to migrate implementations to more effective protocol mechanisms too, but not so that they also increase their network share under cover of the move, above that achieved by efficiency savings natural to the protocol!

Finally, we conjecture that while distributed control scales well, it leads to non-scalable policing at distributed bottlenecks. However, the converse may be true for max-min fairness schemes, where policing scales (i.e. aggregates) but control schemes do not scale so well (i.e. require distributed "n-squared" agreement during signalling).

6.1   Acknowledgements

References

[1] D. Bertsekas and R. Gallager. *Data Networks*. Prentice Hall, 1987.

[2] H. Blakrishnan, V. Padmamabhan, S. Seshan, M. Stemm, and R. Katz. TCP behavior of a busy internet server: analysis and improvements. Technical report, Computer Science Division, University of California at Berkeley, 1997. http://http.cs.berkeley.edu/ padmanab/papers/csd-97-966.ps.gz.

[3] D. Clark and J. Wroclawski. An approach to service allocation in the internet. work in progress, Internet Draft draft-clark-diff-svc-alloc-00.txt, 1997.

[4] Sally Floyd. Connections with multiple congested gateways in packet-switched networks, part 1: One-way traffic. *Computer Communications Review*, 21(5), October 1991.

[5] Sally Floyd and Kevin Fall. Router mechanisms to support end-to-end congestion control. Technical report, Laurence Berkley National Laboratory, Berkley, 1997. ftp://ftp.ee.lbl.gov/papers/collapse.ps.

[6] R. Gardner. *Games for Business and Economics*. Wiley, New York, 1995.

[7] Van Jacobson. Congestion avoidance and control. In *Proceeings of ACM SIGCOMM*, 1988.

[8] Lampros Kalampoukas and Anujan Varma, UCSC, K.K. Ramakrishnan, AT&T Labs Explicit Window Adaptation: A Method to Enhance TCP Performance In *Proceedings of IEEE INFOCOM*, 1998.

[9] Frank Kelly. Charging and rate control of elastic traffic. *European Transactions on Telecommunications*, 8, 1997.

[10] Frank Kelly, Aman Maulloo, and David Tan. Rate control for communication networks: shadow prices, proporional fairness and stability. draft, 1997. http://www.statslab.cam.ac.uk/ frank/rate.html.

[11] Matthew Mathis, Jeffrey Semke, and Jamhid Mahdavi. The macroscopic behavior of the tcp congestion avoidance algorithm. *Computer Communication Review*, 27(3):67–82, July 1997.

[12] K. Nichols, V. Jacobson, and L. Zhang. A two-bit differentiated services architecture for the internet. Internet Draft draft-nichols-diff-svc-arch-00.txt. work in progress, http://diffserv.lcs.mit.edu/Drafts/draft-nichols-diff-svc-arch-00.pdf.

[13] Vern Paxson. Automated packet trace analsysis of TCP implementations. In *Proceedings of ACM SIGCOMM '97*, August 1997.

[14] J. Rawls. *A Theory of Justice*. Harvard University Press, Cambridge Mass, 1971.

[15] S. Shenker. Fundamental design issues for the future internet. *IEEE Journal on Selected Areas of Communication*, 13:1176–1188, 1995.

[16] Zheng Wang. User-share differentiation (USD) scalable bandwidth allocation for differentiated services. - A Case for Proportional Sharing Internet Draft, draft-wang-diff-serv-usd-00.txt, Nov 1997. and In *IEEE/IFIP IWQoS*, 1998.

Annex A: Min-max Fairness, Proportional Fairness and Weighted Proportional Fairness

Alternative notions of fairness arise in several disciplines, from political philosophy [14] to communication engineering [1]. In this Annex we formally define max-min fairness, proportional fairness, and weighted proportional fairness.

Let S be a set of connections and the vector $x = (x_s, s \in S)$ the rate of each connection. Define x to be feasible in a network N if all rates are non-negative and if the sum of rates on each link of the network does not exceed the links capacity.

max-min fairness: a vector of rates x is max-min fair if for any other feasible vector y, there exists r such that $y_r > x_r$ implies that there exists s such that $y_s < x_s < x_r$.

For a discussion of max-min fairness in a variety of contexts the reader is referred to [14] and [1].

proportional fairness: a vector of rates x is proportionally fair if it is feasible and if for any other feasible vector y, the aggregate of proportional changes is zero or negative:

$$\sum_{s \in S} \frac{y_s - x_s}{x_s} \leq 0$$

If x is proportionally fair, then it is the Nash bargaining solution, satisfying certain axioms of fairness [6].

Let $w = (w_s, s \in S)$ be a vector of weights, or charges.

weighted proportional fairness: a vector of rates x is proportionally fair per unit charge if it is feasible and if for any other feasible vector y,

$$\sum_{s \in S} w_s \frac{y_s - x_s}{x_s} \leq 0$$

For a discussion of weighted proportional fairness and its relation to utility maximisation, see [9, 10].

Annex B: Steady state throughput of MulTCP

To approximate the steady state throughput of a MulTCP flow we use the same approach as in [5]. We assume that the congestion window W varies in a sawtooth shape. When a loss occurs it is reduced to $W \frac{N-1/2}{N}$. It then grows by N

per round trip time until it reaches its original size and a new loss occurs. The amount of data transmitted during one cycle is thus:

$$S = W\frac{N - 1/2}{N} + \left(W\frac{N - 1/2}{N} + N\right) + ... + W \approx \frac{W^2}{2N^2}\frac{N - 1/4}{N}$$

which is the inverse of the loss rate as one packet is lost per cycle:

$$p = \frac{2N^2}{W^2}\frac{N}{N - 1/4} \tag{2}$$

The throughput is equal to the average congestion window size times the size of a packet B and divided by the round trip time R:

$$T(N) = \frac{\overline{W}B}{R}$$

Now $\overline{W}$ is equal to $W\frac{N-1/4}{N}$ and W can be substituted from Equation 2 yielding:

$$T = \frac{\sqrt{2}\sqrt{N(N - 1/4)}B}{R\sqrt{p}} \approx \frac{\sqrt{2}NB}{R\sqrt{p}} \tag{3}$$

For $N = 1$ we get the same result as in [5]:

$$T_1 = \frac{\sqrt{3/2}\,B}{R\,\sqrt{p}}$$

We thus have:

$$
\begin{aligned}
T &= \frac{2}{\sqrt{3}}\sqrt{N(N - 1/4)}\,T_1 \\
&\approx N\,T_1 \;\; \text{for} \;\; 1 \leq N \leq 10
\end{aligned}
$$